

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**1/31/2013**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 2,696.50
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>2,696.50</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	194,066,589.62
Total fixed Income Securities	<u>194,066,589.62</u>

**Broad Domestic Equity**

SSgA Russell 3000	407,193,025.29
Total Broad Domestic Equity	<u>407,193,025.29</u>

**Global Equity Ex-U.S.**

SSgA MSCI EAFE Index Pool	147,981,784.72
Lazard International Equities	68,310,912.90
Total Global Equity Ex-U.S.	<u>216,292,697.62</u>

**Receivables and Payables**

Income Receivable	1.14
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**Total Assets**

\$ 817,555,010.17

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**1/31/2013**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 1.14	\$ 3,390.24
ST Liquidity ( <i>Internally Managed</i> )	-	
	<u>1.14</u>	<u>3,390.24</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(1,457,268.43)	2,128,987.56
	<u>(1,457,268.43)</u>	<u>2,128,987.56</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	21,193,355.64	44,953,948.91
	<u>21,193,355.64</u>	<u>44,953,948.91</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	7,393,166.82	26,759,432.46
Lazard International Equities	2,921,531.49	11,088,880.54
	<u>10,314,698.31</u>	<u>37,848,313.00</u>
<b>Total Investment Income (Loss)</b>	<b>30,050,786.66</b>	<b>84,934,639.71</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>787,508,144.16</b>	<b>751,780,451.96</b>
<b>Net Contribution (Withdrawal)</b>	<b>(3,920.65)</b>	<b>(19,160,081.50)</b>
<b>Total Assets</b>	<b><u>\$ 817,555,010.17</u></b>	<b><u>\$ 817,555,010.17</u></b>

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